

## **Exhibit A**

LEHMAN Entity	ICAP Entity	Proposed Lehman Cure Amount	ICAP Claimed Amount
<b>Lehman US ICAP Receivables Figures 15/09/08</b>			
LEHMAN BROTHERS INC	ICAP CAPITAL MARKETS		\$312,904.70
	ICAP SECURITIES		\$179,656.74
	ICAP CORPORATES		\$75,495.30
	WRIGHTSON		\$8,119.81
	FIRST BROKERS		\$171,076.50
	ICAP ELECTRONIC BROKING		\$13,291.09
	GOVPX		\$757.50
<b>TOTAL LEHMAN BROTHERS INC.</b>			<b>\$761,301.64</b>
LEHMAN BROTHERS HOLDING	ICAP CAPITAL MARKETS		\$17,195.85
<b>TOTAL LEHMAN BROTHERS HOLDING</b>			<b>\$17,195.85</b>
<b>GRAND TOTAL ICAP US</b>			<b>\$778,497.49</b>

LEHMAN Entity	ICAP Entity	Proposed Lehman Cure Amount	ICAP Claimed Amount
LEHMAN BROTHERS COMMERCIAL CORP	ICAP CAPITAL MARKETS		\$377,684.33
TOTAL LEHMAN BROTHERS COMMERCIAL CORP			\$377,684.33
LEHMAN BROTHERS INTERNATIONAL	ICAP CORPORATES EBS		\$44,862.00 \$38,858.13
TOTAL LEHMAN BROTHERS INTERNATIONAL			\$83,720.13
LEHMAN BROTHERS SPECIAL FINANCING INC	ICAP CAPITAL MARKETS ICAP CORPORATES		\$676,436.50 \$663,202.73
TOTAL LEHMAN BROTHERS SPECIAL FINANCING			\$1,339,639.23
LEHMAN BROTHERS COMMODITY SERVICES INC	ICAP ENERGY NA ICAP UNITED		\$212,917.00 \$16,506.00
TOTAL LEHMAN BROTHERS COMMODITY SERVICES INC			\$229,423.00
GRAND TOTAL ICAP US			\$2,030,466.69

## **Exhibit B**

LEHMAN Entity	ICAP Entity	Proposed Lehman Cure Amount	ICAP Claimed Amount
<b>Lehman UK ICAP Receivables Figures 15/09/08</b>			
LEHMAN BROTHERS INC			
	EBS		£2,477.02
	Harlow London Limited		£5,943.27
	ICAP Energy Limited		£25,165.93
	ICAP Europe Limited		£99,014.92
	ICAP Securities Limited		£688,974.81
	IMS		£6,938.35
			<b>£828,514.30</b>
<b>TOTAL UK</b>			
<b>Lehman ICAP Asia Receivables Figures 15/09/08</b>			
Lehman Brothers Inc			
	Singapore AP		£56,511.00
	Korea		£34,801.00
	Reset		£42,574.00
	EBS Japan		£4,242.00
			<b>£138,128.00</b>
<b>TOTAL ASIA</b>			
<b>Lehman Global Link Receivables Figures 15/09/08</b>			
LEHMAN BROTHERS INC			
	US - Linkbrokers Derivatives Corporation		£111,982.80
			<b>£111,982.80</b>
<b>TOTAL</b>			
<b>GRAND TOTAL ICAP EUROPE LEHMAN BROTHERS INC</b>			
			<b>£1,078,625.10</b>
<b>Lehman UK ICAP Receivables Figures 15/09/08</b>			
LEHMAN BROTHERS HOLDING			
	ICAP Europe Limited		£365.83
			<b>£365.83</b>
<b>TOTAL</b>			
<b>ID TOTAL ICAP EUROPE LEHMAN BROTHERS HOLDINGS</b>			
			<b>£365.83</b>
<b>GRAND TOTAL ICAP EUROPE</b>			
			<b>£1,078,990.93</b>

LEHMAN Entity	ICAP Entity	Proposed Lehman Cure Amount	ICAP Claimed Amount
<b>Lehman UK ICAP Receivables Figures 15/09/08</b>			
LEHMAN BROTHERS COMMERCIAL CORP	ICAP Energy Limited		£12,324.05
<b>TOTAL</b>			<b>\$12,324.05</b>
<b>LEHMAN BROTHERS SPECIAL FINANCING INC</b>			
	ICAP Energy Limited		£132.52
<b>TOTAL</b>	ICAP Securities Limited		£17,400.77
			<b>£17,533.29</b>
<b>LEHMAN BROTHERS COMMODITY SERVICES INC</b>			
	ICAP Energy Limited		£19,373.96
<b>TOTAL</b>			<b>£19,373.96</b>
<b>TOTAL ICAP UK</b>			
			<b>£49,231.30</b>
<b>Lehman ICAP Asia Receivables Figures 15/09/08</b>			
Lehman Brothers International	Reset		£17,148.00
<b>TOTAL</b>			<b>£17,148.00</b>
<b>LEHMAN BROTHERS SPECIAL FINANCING INC</b>			
	Australia		£204,328.00
	Total Unbilled GBP		£19,743.00
	Singapore AP		£22,852.00
	Total Unbilled GBP		£25,506.00
<b>TOTAL</b>	Reset		£139,958.00
			<b>£412,387.00</b>
<b>TOTAL ICAP ASIA</b>			
			<b>£429,535.00</b>

## **Exhibit C**

b/l	issue	cusip	qty	contract value
b	allison trans 11%	019736aa5	\$ 1,725,000.00	\$ 1,621,500.00
b	allison trans 11%	019736aa5	\$ 289,000.00	\$ 271,660.00
b	ambac 9 3/8%	023139aa6	\$ 300,000.00	\$ 297,000.00
b	ames true 10%	031042ab0	\$ 3,000,000.00	\$ 1,770,000.00
b	banco bmg	05949rac7	\$ 265,000.00	\$ 265,000.00
b	calpine 8.75%	13199act6	\$ 1,000,000.00	\$ -
b	calpine 7.875%	13199acu3	\$ 400,000.00	\$ -
b	colonial bk 8%	195554ck4	\$ 200,000.00	\$ 206,000.00
b	colonial bk 8%	195554ck4	\$ 20,000.00	\$ 20,600.00
b	dole 8.75%	256605ad8	\$ 41,000.00	\$ 39,360.00
b	jpmorgan	46623ehj1	\$ 1,400,000.00	\$ 1,372,000.00
b	kbw	482423100	\$ 62,200.00	\$ 1,741,600.00
b	ply gen 9%	729416ag2	\$ 619,000.00	\$ 346,640.00
b	rescap 7.186	76113ban9	\$ 1,840,000.00	\$ 1,012,000.00
b	tekniplez 8.75%	87910pah3	\$ 280,000.00	\$ 215,600.00
l	adv micro 7.75%	007903aj6	\$ 600,000.00	\$ 456,000.00
l	adv micro 7.75%	007903aj7	\$ 1,808,000.00	\$ 1,374,080.00
l	adv micro 7.75%	007903aj8	\$ 2,000,000.00	\$ 1,520,000.00
l	brookstone 12%	114535ab3	\$ 1,250,000.00	\$ 1,125,000.00
l	currency shares	23130c108	\$ 20,500.00	\$ 3,013,500.00
l	greektown 10.75%	392484aa9	\$ 94,000.00	\$ 73,320.00
l	ldk adr	501831107	\$ 43,900.00	\$ 1,975,500.00
l	masonite corp 11%	575379ae2	\$ 450,000.00	\$ 144,000.00
l	neiman marcus 10 3/8	640204ah6	\$ 845,000.00	\$ 861,900.00
	total borrows		\$ 11,441,200.00	\$ 9,178,960.00
	total loans		\$ 7,111,400.00	\$ 10,543,300.00



	<b>market val</b>	<b>(exp)/protection</b>
\$	1,583,550.00	\$ (37,950.00)
\$	265,302.00	\$ (6,358.00)
\$	290,640.00	\$ (6,360.00)
\$	1,718,331.00	\$ (51,669.00)
\$	259,700.00	\$ (5,300.00)
\$	15,555.00	\$ 15,555.00
\$	-	\$ -
\$	200,837.60	\$ (5,162.40)
\$	20,083.76	\$ (516.24)
\$	38,562.75	\$ (797.25)
\$	1,342,880.00	\$ (29,120.00)
\$	2,332,500.00	\$ 590,900.00
\$	339,521.50	\$ (7,118.50)
\$	979,570.00	\$ (32,430.00)
\$	211,438.64	\$ (4,161.36)
\$	443,824.80	\$ 12,175.20
\$	1,337,392.06	\$ 36,687.94
\$	1,479,416.00	\$ 40,584.00
\$	1,101,666.25	\$ 23,333.75
\$	2,937,855.00	\$ 75,645.00
\$	71,181.50	\$ 2,138.50
\$	1,920,186.00	\$ 55,314.00
\$	140,424.75	\$ 3,575.25
\$	844,476.94	\$ 17,423.06
\$	9,598,472.25	\$ 419,512.25
\$	10,276,423.30	\$ 266,876.70

## **Exhibit D**

## LEHMAN EUROCLEAR E)

### Fail to Receive (CSEC)/(FUT)

trade date	settle date	issue	isin	quantity	price
09/11/08	09/16/08	BODEN 12	ARARGE034678	4,000,000	37.84
09/11/08	09/16/08	COLOM 37	US195325BK01	2,000,000	108.25
09/11/08	09/16/08	BRAZ 17	US105756BM14	3,000,000	100.99
09/12/08	09/17/08	ARG PAR \$	US040114GK09	2,000,000	31.35
09/12/08	09/17/08	BRAZ 22	US105756BL31	5,000,000	60.89
09/12/08	09/17/08	PHILIP 32	US718286BD89	3,000,000	96.85
09/12/08	09/17/08	TAQA 5.62-12	XS0328391429	5,085,000	98.08
				<b>24,085,000</b>	

### Fail to Deliver (USEC)(OTH)(UNMATCHED)

09/11/08	09/16/08	BRAZ-40	US105756AP53	2,000,000	130.61
09/08/08	09/11/08	ARG PAR \$	US040114GK09	1,000,000	31.96
09/10/08	09/15/08	ARG-DISC -33	US040114GL81	2,000,000	69.75
09/10/08	09/15/08	ARGBON- 15	ARARGE03F144	2,000,000	64.00
09/11/08	09/16/08	BRA- 37	US105756BK57	5,000,000	108.76
09/11/08	09/16/08	BRAZ-17	US105756BM14	2,000,000	101.71
				<b>14,000,000</b>	

## KPOSURE

mrkt price	covered price	net money	desk	status	SD 9-22-08 New Buy \$
35.5000	33.4000	\$1,513,600.00	EMKN	CSEC	\$1,336,000.00
102.0000	100.0000	\$2,237,930.56	EMKN	CSEC	\$2,001,638.89
96.0000	95.7500	\$3,059,200.00	EMKN	CSEC	\$2,905,000.00
28.2500	28.0000	\$639,339.44	EMKN	CSEC	\$572,708.89
60.6000	56.6259	\$3,044,690.00	EMKN	CSEC	\$2,831,295.00
95.2500	94.5000	\$2,938,287.50	LDBB	CSEC	\$2,870,593.75
97.2196		\$5,100,091.15	FBEM	FUT	\$ 5,113,498.60
					<b>sub total</b>
125.3000	123.2500	\$2,629,922.22	EMKN	OTH	\$2,486,388.89
28.2500	28.0000	\$325,548.06	EMKN	UNMATCHED	\$286,354.44
59.7500	57.6000	\$1,725,306.04	EMKN	USEC	\$1,431,299.97
57.0000	55.2500	\$1,280,000.00	EMKN	OTH	\$1,105,000.00
101.2500	100.4000	\$5,493,416.67	EMKN	USEC	\$5,081,354.17
96.0000	95.7500	\$2,053,866.68	EMKN	USEC	\$1,936,666.67
					<b>sub total</b>
					<b>Net Exposure</b>

**Diff**

\$177,600.00

\$236,291.67

\$154,200.00

\$66,630.55

\$213,395.00

\$67,693.75

(\$13,407.45)

\$902,403.52

(\$143,533.33)

(\$39,193.62)

(\$294,006.07)

(\$175,000.00)

(\$412,062.50)

(\$117,200.01)

(\$1,180,995.53)

(\$278,592.01)